ZHONGHAO FU

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EDUCATION

Ph.D., Economics, Cornell University — *May 2017*
M.A., Economics, Cornell University — *January 2014*
Master of Public Administration, Cornell University — *May 2011*
B.A., Political Science, Renmin University of China — *July 2009*

EMPLOYMENT

Associate Professor of Economics (with tenure) — *December 2022 – Present*
School of Economics, Fudan University

Research Fellow — *May 2018 – Present*
Shanghai Institute of International Finance and Economics

Assistant Professor of Economics — *June 2017 – November 2022*
School of Economics, Fudan University

RESEARCH FIELDS

Econometric theory, time series analysis, financial econometrics, empirical macroeconomics

PUBLICATIONS

1. "Estimation and inference on TV-FAVAR models," (2023), with Liangjun Su, and Xia Wang, ***Journal of Business & Economic Statistics***, forthcoming.
2. "Testing for strict stationarity via discrete Fourier transform," (2022), with Shang Gao, Liangjun Su, and Xia Wang, ***Econometric Theory***, forthcoming.
3. "Specification tests for time-varying coefficient models," (2022) with Yongmiao Hong, Liangjun Su, and Xia Wang, ***Journal of Econometrics***, forthcoming.
4. "Testing for structural changes in large dimensional factor models via discrete Fourier transform," (2022), with Yongmiao Hong, and Xia Wang, ***Journal of Econometrics***, 233(1), 302-331.
   – "Best Paper Award", the 2nd Chinese Econometricians Forum, *December 2018*
5. "On multiple structural breaks in distribution: An empirical characteristic function approach," (2022), with Yongmiao Hong, and Xia Wang, ***Econometric Theory***, forthcoming.
6. "A model-free consistent test for structural change in regression possibly with endogeneity," (2019), with Yongmiao Hong, ***Journal of Econometrics*** 211, 206–242.

WORKING PAPERS

1. "Distinguishing time-varying factor models," with Liangjun Su, and Xia Wang, *revision requested*.
2. "Consistent testing for structural changes in time series models via discrete Fourier transform," with Yongmiao Hong, and Xia Wang, *submitted*.
3. "Estimating and testing multiple structural breaks in nonparametric regressions with endogeneity," with Yiqiu Cao, Xia Wang, and Xingtong Zhang.
4. "Estimation and inference on state-varying FAVAR models," with Shang Gao, and Xia Wang.
5. "Monitoring structural stability in large dimensional factor models." with Xia Wang.

WORK IN PROGRESS

1. "Distinguishing smooth structural changes from abrupt structural breaks."
2. "Testing for structural changes in panel data models via discrete Fourier transform."
3. "Testing for structural changes in panel data models with interactive fixed effects."
4. "Program evaluation with time-varying effects."

TEACHING

- Econometrics II (Graduate), Fudan University
- Analysis of Financial Time Series (Undergraduate and Graduate), Fudan University
- Machine Learning and Nonparametric Methods for Finance (Graduate), Fudan University
- Probability Theory and Mathematical Statistics (Undergraduate), Fudan University

RESEARCH GRANTS

"Instrument variable-free tests for structural changes in economic models with endogenity"
Shanghai Pujiang Talents Program (No.18PJC006) *September 2018 – September 2020*
"Inference for structural changes in economics: frequency domain-based approaches"
National Science Foundation of China (No.71903032) *January 2020 – present*

CONFERENCE PRESENTATIONS

The 2022 Symposium on Modern Statistics at Xiamen University	*December 2022*
The 16th International Symposium on Econometric Theory and Applications	*July 2022*
The 2021 Symposium on Econometrics and Big Data at Xiamen University	*July 2021*
The 3rd Chinese Econometricians Forum	*December 2019*
The 5th Guangzhou Econometrics Workshop	*November 2019*
The International Workshop on the Extreme Value Theory and Its Applications	*October 2019*
The CityU Workshop in Econometrics and Statistics	*August 2019*
Asian Meeting of the Econometric Society	*June 2019*
The 5th Annual Meeting of Young Econometricians in Asia-Pacific	*January 2019*
The 2018 Symposium on Modern Statistics at Xiamen University	*December 2018*
The 2nd Chinese Econometricians Forum	*December 2018*
The 4th Guangzhou Econometrics Workshop	*November 2018*
The CUHK Workshop on Econometrics	*April 2018*
The 4th Annual Meeting of Young Econometricians in Asia-Pacific	*January 2018*
The 2017 Symposium on Modern Statistics at Xiamen University	*December 2017*
The 3rd Guangzhou Econometrics Workshop	*November 2017*
The 13th International Symposium on Econometric Theory and Applications,	*June 2017*
Econometrics Seminar at Cornell University	*November 2016*
Econometrics Brown-bag Seminar, Xiamen University	*April 2016*
International Symposium on Recent Developments in Econometric Theory with Applications in Honor of Professor Takeshi Amemiya	*June 2015*
NY Camp Econometrics X (Poster)	*April 2015*
The Econometric Society China Meeting	*June 2014*

HONORS AND AWARDS

Conference Travel Grant, Cornell University	*2014 – 2015*
Sage Fellowship, Cornell University	*2014 – 2015*
Sage Summer Fellowship, Cornell University	*2011 – 2015*
The Ernest Liu Family Outstanding Teaching Award, Cornell University	*2013*
Cornell Institute for Public Affairs Fellowship, Cornell University	*2009 – 2011*
National Scholarship, Renmin University of China	*2008*

LANGUAGE

Chinese (native), English (fluent)

CODING SKILLS

Matlab, Stata, R

REFEREE SERVICE

Econometric Theory, *Journal of Business and Economic Statistics*, *Journal of Multivariate Analysis*, *Journal of Banking and Finance*, *International Review of Finance*, *Journal of Econometric Methods*, *China Economic Review*

(Updated in October 2023)